

PCE Endowment Fund
Net Asset Value
As of the Month Ending
January 29, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 202.07
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>202.07</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	270,971,120.89
Total fixed Income Securities	<u>270,971,120.89</u>

Broad Domestic Equity

SSgA Russell 3000	418,128,161.23
Total Broad Domestic Equity	<u>418,128,161.23</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	130,015,366.98
Lazard International Equities	79,418,280.35
Total Global Equity Ex-U.S.	<u>209,433,647.33</u>

Receivables and Payables

Income Receivable	0.59
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Total Assets

\$ 898,533,132.11

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
January 29, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.59	\$ (159.22)
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>0.59</u>	<u>(159.22)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	3,941,714.46	6,108,957.26
	<u>3,941,714.46</u>	<u>6,108,957.26</u>
Broad Domestic Equity		
SSgA Russell 3000	(24,834,585.05)	(29,883,572.64)
	<u>(24,834,585.05)</u>	<u>(29,883,572.64)</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(10,410,044.69)	(16,954,875.47)
Lazard International Equities	(5,180,064.59)	(9,293,427.88)
	<u>(15,590,109.28)</u>	<u>(26,248,303.35)</u>
Total Investment Income (Loss)	\$ (36,482,979.28)	\$ (50,023,077.95)
Total Invested Assets, Beginning of Period	935,053,012.58	969,389,430.66
Net Contribution (Withdrawal)	(36,901.19)	(20,833,220.60)
Total Assets	<u>\$ 898,533,132.11</u>	<u>\$ 898,533,132.11</u>

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